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Baltagi, Badi H., Javier Hidalgo, and Qi Li, A nonparametric test for poolability using panel data. **75** (1996) 345
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Fenton, Victor M. and A. Ronald Gallant, Qualitative and asymptotic performance of SNP density estimators. **74** (1996) 77
Frees, Edward W., Assessing cross-sectional correlation in panel data. . **69** (1995) 393
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Lee, Lung-Fei, Semiparametric instrumental variable estimation of simultaneous equation sample selection models. **63** (1994) 341
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Li, Qi and Thanasis Stengos, Semiparametric estimation of partially linear panel data models. **71** (1996) 389
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Shively, Thomas S., Robert Kohn, and Craig F. Ansley, Testing for linearity in a semiparametric regression model. **64** (1994) 77
Stern, Steven, Semiparametric estimates of the supply and demand effects of disability on labor force participation. **71** (1996) 49

Stoker, Thomas M., Smoothing bias in the measurement of marginal effects. **72** (1996) 49
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Zheng, John Xu, A consistent test of functional form via nonparametric estimation techniques. **75** (1996) 263

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Baillie, Richard T., Tim Bollerslev, and Hans Ole Mikkelsen, Fractionally integrated generalized autoregressive conditional heteroskedasticity. . **74** (1996) 3
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Blomquist, Soren, Estimation methods for male labor supply functions: How to take account of nonlinear taxes. **70** (1996) 383
Bollerslev, Tim and Hans Ole Mikkelsen, Modeling and pricing long memory in stock market volatility. **73** (1996) 151
Buchinsky, Moshe, Estimating the asymptotic covariance matrix for quantile regression models: A Monte Carlo study. **68** (1995) 303
Campos, Julia, Neil R. Ericsson, and David F. Hendry, Cointegration tests in the presence of structural breaks. **70** (1996) 187
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Chib, Siddhartha and Edward Greenberg, Bayes inference in regression models with ARMA(p, q) errors. **64** (1994) 183
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Danielsson, Jon, Stochastic volatility in asset prices: Estimation with simulated maximum likelihood. **64** (1994) 375
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Geweke, John, Bayesian reduced rank regression in econometrics. . . . **75** (1996) 121
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Srivastava, V.K. and Koichi Maekawa, Efficiency properties of feasible generalized least squares estimators in SURE models under non-normal disturbances. **66** (1995) 99

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Szroeter, Jerzy, Exact finite-sample relative efficiency of suboptimally weighted least-squares estimators in models with ordered heteroscedasticity. **64** (1994) 29
Waterman, David and Andrew A. Weiss, The effects of vertical integration between cable television systems and pay cable networks. **72** (1996) 357

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Ali, Mukhtar M. and Subhash C. Sharma, Robustness to nonnormality of regression F-tests. **71** (1996) 175
Bollinger, Christopher R., Bounding mean regressions when a binary regressor is mismeasured. **73** (1996) 387
Iwata, Shigeru, Bounding posterior means by model criticism. **75** (1996) 239
Ohtani, Kazuhiro and Hideo Kozumi, The exact general formulae for the moments and the MSE dominance of the Stein-rule and positive-part Stein-rule estimators. **74** (1996) 273
Skeels, Christopher L. and Larry W. Taylor, On a simultaneous equations pre-test estimator. **68** (1995) 269
Vinod, H.D., Double bootstrap for shrinkage estimators. **68** (1995) 287

Wegge, Leon L., Local identifiability of the factor analysis and measurement error model parameter. **70** (1996) 351

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Ahn, Seung C. and Peter Schmidt, Efficient estimation of models for dynamic panel data. **68** (1995) 5

Chib, Siddhartha and Edward Greenberg, Hierarchical analysis of SUR models with extensions to correlated serial errors and time-varying parameter models. **68** (1995) 339

Lancaster, Tony and Guido Imbens, Case-control studies with contaminated controls. **71** (1996) 145

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West, Mike, Inference in successive sampling discovery models. **75** (1996) 217

Zheng, John Xu, A consistent test of functional form via nonparametric estimation techniques. **75** (1996) 263

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Abeysinghe, Tilak, Deterministic seasonal models and spurious regressions. **61** (1993) 259

Baillie, Richard T., Long-memory processes and fractional integration in econometrics. **73** (1996) 5

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Drost, Feike C. and Bas J.M. Werker, Closing the GARCH gap: Continuous-time GARCH modeling. **74** (1996) 31
Eitrheim, Oyvind, and Timo Terasvirta, Testing the adequacy of smooth transition autoregressive models. **74** (1996) 59
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Ghysels, Eric and Pierre Perron, The effect of linear filters on dynamic time series with structural change. **70** (1996) 69
Ghysels, Eric, Hahn S. Lee, and Jaesum Noh, Testing for unit roots in seasonal time series: Some theoretical extensions and a Monte Carlo investigation. **62** (1994) 415
Granger, C.W.J. and Pierre L. Siklos, Systematic sampling, temporal aggregation, seasonal adjustment, and cointegration: Theory and evidence. **66** (1995) 357
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Hylleberg, Svend, Tests for seasonal unit roots: General to specific or specific to general?. **69** (1995) 5
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Arellano, Manuel and Olympia Boyer, Another look at the instrumental variable estimation of error-components models. **68** (1995) 29

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Powell, James L. and Thomas M. Stoker, Optimal bandwidth choice for density-weighted averages. **75** (1996) 291
Small, Kenneth A., Approximate generalized extreme value models of discrete choice. **62** (1994) 351

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McDonald, James B. and Yexiao J. Xu, A generalization of the beta distribution with applications. **66** (1995) 133
Pope, Rulon D. and Richard E. Just, Empirical implementation of ex ante cost functions. **72** (1996) 231

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Blundell, Richard and Richard J. Smith, Coherency and estimation in simultaneous models with censored or qualitative dependent variables. **64** (1994) 355

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Anderson, T.W. and Naoto Kunitomo, Asymptotic robustness of tests of overidentification and predeterminedness. **62** (1994) 383
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Wickens, Michael R., Interpreting cointegrating vectors and common stochastic trends. **74** (1996) 255
Wooldridge, Jeffrey M., Estimating systems of equations with different instruments for different equations. **74** (1996) 387

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Bernard, Andrew B. and Steven N. Durlauf, Interpreting tests of the convergence hypothesis. **71** (1996) 161
Kumbhakar, Subal C., A farm-level study of labor use and efficiency wages in Indian agriculture. **72** (1996) 177

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